

On Lieb's conjecture *

Horia Scutaru

*Department of Theoretical Physics, Institute of Atomic Physics,
PO Box MG-6,
Bucharest-Magurele, Romania,
e-mail: scutaru@theor1.theory.nipne.ro*

The reformulation of Lieb's conjecture, in the frame of the harmonic analysis on the $SO(3)$ group, makes it evident that the exact value of the classical entropy of a pure quantum state, which belongs to the Hilbert space \mathcal{H}_J of a $(2J+1)$ -dimensional, unitary, irreducible representation \mathcal{U}_J of the $SO(3)$ group, depends only on the parameters which characterize the orbits of \mathcal{U}_J in \mathcal{H}_J . In the case $J=1$ we give the exact analytic dependence of the classical entropy of a quantum state on the parameters which characterize the orbits and as a consequence we obtain a verification of Lieb's entropy conjecture. We verify this conjecture also for any value of J for the states of the canonical basis of \mathcal{H}_J . A natural generalization of Lieb's entropy conjecture, which is a new "phenomenon" in the harmonic analysis on $SO(3)$, is discussed in the case $J=1$.

I. INTRODUCTION

The present paper is devoted to a verification of Lieb's entropy conjecture¹ in some particular cases. From the beginning we point out the connection of this problem with the harmonic analysis on the group $SO(3)$ of rotations in three dimensions. Let $\mathcal{U}_J(g)$, ($g \in SO(3)$) be a unitary irreducible representation of $SO(3)$ in the $(2J+1)$ -dimensional Hilbert space \mathcal{H}_J , where $J = \frac{1}{2}, 1, \frac{3}{2}, \dots$, and let $\{v_m\}$, $m = -J, -J+1, \dots, J-1, J$, be the canonical basis in \mathcal{H}_J . We denote by $\|\cdot\|$ the norm in \mathcal{H}_J and suppose that $\|v_m\| = 1$ for any value of m . The matrix elements of the representation \mathcal{U}_J in the canonical basis are denoted by :

$$t_{mn}^J(g) = (v_m, \mathcal{U}_J(g)v_n) = \exp\{-i(m\phi + n\psi)\} t_{mn}^J(\theta) \quad (1,1)$$

where (ϕ, θ, ψ) are the Euler angles which define the rotation $g \in SO(3)$, and

$$t_{mn}^J(\theta) = P_{mn}^J(\theta) \quad (1,2)$$

where

$$P_{mn}^J(\cos \theta) = i^{-m-n} \sqrt{\frac{(J-m)!(J-n)!}{(J+m)!(J+n)!}} (ctg \frac{\theta}{2})^{m+n} \sum_{k=\max(m,n)}^J \frac{(-1)^k (J+k)!}{(J-k)!(k-m)!(k-n)!} (\sin \frac{\theta}{2})^{2k} \quad (1,3)$$

Because the unitary, irreducible representations of the compact groups are square integrable we have in the particular case of the $SO(3)$ group, for any $u, v \in \mathcal{H}_J$:

$$\frac{2J+1}{8\pi} \int_0^{2\pi} \int_0^{2\pi} \int_0^{2\pi} |(u, \mathcal{U}_J(g)v)|^2 \sin \theta d\theta d\phi d\psi = \|u\|^2 \|v\|^2 \quad (1,4)$$

and from this, for any $u \in \mathcal{H}_J$, we obtain :

$$\frac{2J+1}{4\pi} \int_0^{2\pi} \int_0^{2\pi} |(u, \mathcal{U}_J(g)v_{\pm J})|^2 \sin \theta d\theta d\phi = \|u\|^2 \quad (1,5)$$

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Lieb's conjecture takes in these notations the following form :

$$-\frac{d}{dp} \left(\frac{2J+1}{4\pi} \int_0^{2\pi} \int_0^{2\pi} \left| \left(\frac{u}{\|u\|}, \mathcal{U}_J(g)v_{\pm J} \right) \right|^2 \sin \theta d\theta d\phi \right) \Big|_{p=1} \geq \frac{2J}{2J+1} \quad (1,6)$$

where the equality is attained only for the Bloch coherent states :

$$u = \mathcal{U}_J(g)v_{\pm J} \quad (1,7)$$

for any $g \in SO(3)$. In fact this conjecture may be considered as a consequence of the following conjecture :

$$\frac{2J+1}{4\pi} \int_0^{2\pi} \int_0^{2\pi} |(u, \mathcal{U}_J(g)v_{\pm J})|^{2p} \sin \theta d\theta d\phi \leq \frac{2J}{2pJ+1} \|u\|^{2p} \quad (1,8)$$

where, when $p \geq 1$, the equality is attained only for Bloch coherent states (1,7), and when $p = 1$ for any $u \in \text{cal}H_J$. This last conjecture is in fact a conjecture about the sharp estimation of the $L^{2p}(S^2)$ -norms of the matrix coefficients $(u, \mathcal{U}_J(g)v_{\pm J})$:

$$\left(\frac{2J+1}{4\pi} \int_0^{2\pi} \int_0^{2\pi} |(u, \mathcal{U}_J(g)v_{\pm J})|^{2p} \sin \theta d\theta d\phi \right)^{\frac{1}{2p}} \leq \left(\frac{2J}{2pJ+1} \right)^{\frac{1}{2p}} \|u\| \quad (1,9)$$

A result of this kind is unknown in the harmonic analysis on the $SO(3)$ group. For the Heisenberg group such a result was proved in³. In section 2 we obtain the exact value of the classical entropy of a quantum state^{1,4} and as a consequence we verify (1,6) for $J = 1$. In section 3 we obtain the exact value of the left hand side of (1,8) and prove (1,6) and (1,8) for any value of J , for the states of the canonical basis: $\{u = v_m; m = -J, -J+1, \dots, J-1, J\}$. In section 4 we discuss the conjecture (1,8) for $J = 1$.

II. THE EXACT VALUE OF THE CLASSICAL ENTROPY OF A QUANTUM STATE FOR J=1

The essential property of the integral:

$$I_p^J(O_u) = \frac{2J+1}{4\pi} \int_0^{2\pi} \int_0^{2\pi} |(u, \mathcal{U}_J(g)v_{\pm J})|^{2p} \sin \theta d\theta d\phi, \quad (2,1)$$

which we shall exploit in the following, is the fact that it depends only on the orbit O_u of \mathcal{U}_J in \mathcal{H}_J to which belongs the vector $u \in \mathcal{H}_J$. From this property it follows that it is sufficient to calculate the integral $I_p^J(O_u)$ only for one representant from each orbit O_u ; this representant may be chosen to be the most simple one. The space $\mathcal{H}_{J=1}$ splits⁵ into three strata (union of orbits with the same stabilizer up to conjugacy) which are characterized by a real valued parameter $a \in [0, 1]$ which is defined for any vector $u = c_{-1}v_{-1} + c_0v_0 + c_1v_1 \in \mathcal{H}_1$ in the following way

$$a(u) = \frac{|c_0^2 - 2c_{-1}c_1|}{|c_{-1}|^2 + |c_0|^2 + |c_1|^2} \quad (2,2)$$

A typical vector u of a stratum, which is characterized by a given value of this parameter, is of the following form:

$$u = \|u\|(\sqrt{1-a}v_{-1} + \sqrt{a}v_0) \quad (2,3)$$

The stratum for which $a = 0$ contains only the two-dimensional orbit $O_0 = O_{v_{-1}} = O_{v_1}$, which is the orbit of Bloch coherent states. The stratum with $a \in (0, 1)$ is a continuous set of three-dimensional orbits O_a , one for each value of the parameter a . The stratum for which $a = 1$ contains only the two-dimensional orbit $O_1 = O_{v_0}$.

We shall obtain the classical entropy^{1,4} of a pure quantum state $\frac{u}{\|u\|} = (\sqrt{1-a}v_{-1} + \sqrt{a}v_0)$, defined by:

$$\mathbf{S}^{cl}\left(\frac{u}{\|u\|}\right) = -\frac{d}{dp} I_p^1(O_a) \Big|_{p=1} \quad (2,4)$$

as a function of $a \in [0, 1]$. With the notation $x = \cos \theta$ we have:

$$I_p^1(O_a) = \frac{3}{4\pi} \int_{-1}^1 dx \int_0^{2\pi} d\phi \left[(1-a)\left(\frac{1-x}{2}\right)^2 + 2a\left(\frac{1-x}{2}\right)\left(\frac{1+x}{2}\right) + 2(2a(1-a)\left(\frac{1+x}{2}\right)\left(\frac{1-x}{2}\right)^3)^{\frac{1}{2}} \cos(\phi + \frac{\pi}{2}) \right] \quad (2,5)$$

For $a = 0$ and $a = 1$ we obtain:

$$I_p^1(O_0) = \frac{3}{2p+1} \quad (2,6)$$

and

$$I_p^1(O_1) = \frac{3}{2p+1} \frac{2^p \Gamma(p+1)^2}{\Gamma(2p+1)} \quad (2,7)$$

respectively.

For each $a \in (0, 1)$ we split the integral with respect to x in two pieces: one from -1 to $\frac{1-3a}{1+a}$ and other from $\frac{1-3a}{1+a}$ to 1 . Further we change the variable in the first integral into $t = \frac{2a(1+x)}{(1-a)(1-x)}$ and in the second integral into $t = \frac{(1-a)(1-x)}{2a(1+x)}$. Then after the integration with respect to ϕ and the use of the formula⁶:

$$F(-p, -p; 1; t) = \frac{1}{2\pi} \int_0^{2\pi} (1 + 2t \cos(\phi + \alpha) + t^2)^p d\phi \quad (2,8)$$

we obtain

$$I_p^1(O_a) = \frac{3}{2} \left[\frac{(1-a)^{p+1}}{2a} \int_0^1 dt \left(\frac{1-a}{2a} t + 1 \right)^{-2(p+1)} F(-p, -p; 1; t) + \frac{(2a)^{2p+1}}{(1-a)^{p+1}} \int_0^1 dt \left(1 + \frac{2a}{1-a} t \right)^{-2(p+1)} t^p F(-p, -p; 1; t) \right] \quad (2,9)$$

From the fact that the integrands which appear in (2,9) are free of singularities for $t \in [0, 1]$, $a \in (0, 1)$ and $p \geq 1$, it follows that $I_p^1(O_a)$ is a differentiable function of a and p for $a \in (0, 1)$ and $p \geq 1$. We shall calculate the classical entropy (2,4) using this representation for $I_p^1(O_a)$. From the fact that

$$F(-p, -p; 1; t) = 1 + p^2 t + \left(\frac{p(p-1)}{2!} \right)^2 t^2 + \left(\frac{p(p-1)(p-2)}{3!} \right)^2 t^3 + \dots \quad (2,10)$$

and because this series is absolutely converging for all $t \in [0, 1]$ we obtain :

$$\frac{d}{dp} F(-p, -p; 1; t)|_{p=1} = 2t \quad (2,11)$$

for all $t \in [0, 1]$. After tedious calculations we obtain the following simple expression for the classical entropy of a pure quantum state $\frac{u}{||u||} \in O_a$:

$$\mathbf{S}^{cl}(a) = \frac{2}{3} + (a - \ln(1+a)) \quad (2,12)$$

for $a \in (0, 1)$. When $a = 0$ or $a = 1$ we obtain directly from (2,6) and (2,7)

$$\mathbf{S}^{cl}(0) = \frac{2}{3} \quad (2,13)$$

and

$$\mathbf{S}^{cl}(1) = \frac{2}{3} + (1 - \ln 2) \quad (2,14)$$

respectively. We remark that (2,13) and (2,14) are particular cases of (2,12) for $a = 0$ and $a = 1$ respectively. The relation (2,12) is thus valid for all $a \in [0, 1]$. Now Lieb's entropic conjecture for $J = 1$:

$$\mathbf{S}^{cl}(1) \geq \frac{2}{3} \quad (2,15)$$

where the equality is attained only for the Bloch coherent states $\frac{u}{||u||} \in O_0$, is a simple consequence of (2,12), (2,13) and of the well known inequality:

$$a - \ln(1+a) \geq 0 \quad (2,16)$$

which is valid for all $a \geq 0$. From (2,12) it is obvious that the classical entropy attains its maximum value for $a = 1$, i.e., for $\frac{u}{||u||} \in O_{v_0}$.

III. THE VERIFICATION OF LIEB'S CONJECTURE AND OF ITS GENERALIZATION FOR ANY VALUE OF J FOR THE VECTORS OF THE CANONICAL BASIS

We shall calculate the exact value of the integrals $I_p^J(O_{v_m})$ for $m = -J, -J+1, \dots, J-1, J$, where $J = \frac{1}{2}, 1, \frac{3}{2}, 2, \dots$ and $p \geq 1$. In this case we have

$$I_p^J(O_{v_m}) = \frac{2J+1}{2} \int_{-1}^1 |P_{m,-J}^J(x)|^{2p} dx = \frac{2J+1}{2} \int_{-1}^1 |P_{m,J}^J(x)|^{2p} dx \quad (3,1)$$

and obtain

$$I_p^J(O_{v_m}) = \frac{2J+1}{2pJ+1} \left(\frac{(2J)!}{(J+m)!(J-m)!} \right)^p \frac{\Gamma(p(J-m)+1)\Gamma(p(J+m)+1)}{\Gamma(2pJ+1)} \quad (3,2)$$

From this formula it is obvious that $I_p^J(O_{v_m}) = I_p^J(O_{v_{-m}})$ for all values of m . The classical entropy of a pure quantum state v_m , $m = -J, -J+1, \dots, J-1, J$, is then given by:

$$\begin{aligned} \mathbf{S}^{cl}(v_m) = & (J+m) \left(\frac{1}{J+m+1} + \frac{1}{J+m+2} + \dots + \frac{1}{2J} \right) + \\ & (J-m) \left(\frac{1}{J-m+1} + \frac{1}{J-m+2} + \dots + \frac{1}{2J} \right) - \ln \left(\frac{(2J)!}{(J+m)!(J-m)!} \right) + \frac{2J}{2J+1} \end{aligned} \quad (3,3)$$

Since

$$\mathbf{S}^{cl}(v_{-J}) = \mathbf{S}^{cl}(v_J) = \frac{2J}{2J+1} \quad (3,4)$$

it follows that Lieb's entropic conjecture is then equivalent with the following inequality in which we have used the notations $k = J+m$, $j = J-m$:

$$k \left(\frac{1}{k+1} + \frac{1}{k+2} + \dots + \frac{1}{k+j} \right) + j \left(\frac{1}{j+1} + \frac{1}{j+2} + \dots + \frac{1}{j+k} \right) \geq \ln \left(\frac{(k+j)!}{k!j!} \right) \quad (3,5)$$

For $k=1$ we obtain a well known inequality⁷

$$\frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{j} \geq \ln(j+1) \quad (3,6)$$

valid for any nonnegative integer j . This inequality is proved by induction, using the well known inequality:

$$\frac{1}{k} \geq \ln \left(\frac{k+2}{k+1} \right) \quad (3,7)$$

which is valid for any nonnegative integer k . We can also prove the inequality (3,5) by induction, first with respect to k and finally with respect to j , using (3,7). In this way we have proved Lieb's entropic conjecture for any value of J and for all states v_m , $m = -J, -J+1, \dots, J-1, J$. We remark that with the use of inequality (3,7) we may prove that $\mathbf{S}^{cl}(v_m)$ attains its maximum value for $m=0$.

In the following we shall discuss the generalized conjecture:

$$I_p^J(O_{v_m}) \leq \frac{2J+1}{2pJ+1} \quad (3,8)$$

for any value of J and for $p \geq 1$. From (3,2) it follows that this inequality is equivalent with the following inequality for the Γ -function:

$$\frac{\Gamma(kp+1)\Gamma(jp+1)}{\Gamma((k+j)p+1)} \leq \left(\frac{\Gamma(k+1)\Gamma(j+1)}{\Gamma(k+j+1)} \right)^p \quad (3,9)$$

which is unknown. This inequality may be written as an inequality for the B -function:

$$((k+j)p+1)B(kp+1, jp+1) \leq ((k+j+1)B(k+1, j+1))^p \quad (3,10)$$

for any nonnegative integers k and j and any $p \geq 1$. We shall consider the most general inequality:

$$((a+b)p+1)B(ap+1, bp+1) \leq ((a+b+1)B(a+1, b+1))^p \quad (3,11)$$

for any real nonnegative numbers a and b and for any $p \geq 1$. We have a proof of this inequality only for $a = b$. This is based on the integral representation for the B -function⁸ (see §1.1,1.6.3) which in the case $a = b$ becomes:

$$\frac{1}{(2b+1)B(b+1, b+1)} = 2^{2b} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} (\cos \phi)^{2b} \frac{d\phi}{\pi} \quad (3,12)$$

Then from Jensen's inequality⁹ (see chap. 3, Th. 3.3) we have:

$$\begin{aligned} & \left(\frac{1}{(2b+1)B(b+1, b+1)} \right)^p = \\ & \left(2^{2b} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} (\cos \phi)^{2b} \frac{d\phi}{\pi} \right)^p \leq \\ & 2^{2pb} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} (\cos \phi)^{2pb} \frac{d\phi}{\pi} = \\ & \frac{1}{(2bp+1)B(pb+1, pb+1)} \end{aligned} \quad (3,13)$$

Hence, the inequality for $a \neq b$ remains a conjecture.

IV. DISCUSSION OF THE GENERALIZED CONJECTURE IN THE CASE $J = 1$

In this section we shall discuss, for $J = 1$, the conjecture (1,8) which in this case becomes :

$$I_p^1(O_a) \geq \frac{3}{2p+1} \quad (4,1)$$

for any value of $a \in (0, 1)$ and for any $p \geq 1$. In order to verify (4,1) we try to find the explicit form of the integral $I_p^1(O_a)$ as a function of the parameter a . First we calculate this integral, in a straightforward manner, in the case in which p is a positive integer ($p = n \geq 1$), and obtain :

$$I_n^1(a) = \frac{3}{2n+1} \sum_{s=0}^{\lfloor \frac{n}{2} \rfloor} \sum_{r=0}^{n-2s} \sum_{t=0}^{n-s-r} \frac{(-1)^t 2^{s+r} (2n-s-r)! (s+r)! n! a^{s+r+t}}{(s!)^2 r! (n-s-r)! (2n)! (n-s-r-t)! t!} \quad (4,2)$$

After tedious calculations we obtain from this expression that the coefficients of a^{2k+1} are equal to zero for $k = 0, 1$ and that the coefficients of a^{2k} for $k = 1, 2$ are of the following form:

$$I_n^1(a) = \frac{3}{2n+1} \left(1 - \frac{n(n-1)}{2(2n-1)} a^2 + \frac{n(n-1)(n-2)(n-3)}{2^2 2(2n-1)(2n-3)} a^4 - \dots \right) \quad (4,3)$$

The comparison of this expression with the following function:

$$\frac{2^n (n!)^2}{(2n)!} a^n P_n\left(\frac{1}{a}\right) = \sum_{k=1}^{\lfloor \frac{n}{2} \rfloor} \frac{(-1)^k n(n-1)(n-2)\dots(n-2k+1)}{2^k k! (2n-1)(2n-3)\dots(2n-2k+1)} a^{2k}, \quad (4,4)$$

where $P_n(\cdot)$ are the Legendre polynomials, suggests that:

$$I_n^1(a) = \frac{3}{2n+1} \frac{2^n (n!)^2}{(2n)!} a^n P_n\left(\frac{1}{a}\right). \quad (4,5)$$

If we assume that (4,5) is valid we obtain that:

$$I_n^1(a) \leq \frac{3}{2n+1} \quad (4,6)$$

where the equality is attained only for $a = 0$. Indeed from the fact that three roots of the Legendre polynomials lie all in the interval $(-1, 1)$ and from the fact that if $P_n(b) = 0$ it results that either $b = 0$ or $P_n(-b) = 0$, we obtain that:

$$P_n(x) \leq \frac{(2n)!}{2^n (n!)^2} x^n \quad (4,7)$$

for any $x > 1$. From this inequality we get:

$$\frac{2^n (n!)^2}{(2n)!} a^n P_n\left(\frac{1}{a}\right) \leq 1 \quad (4,8)$$

which together with (4,5) gives (4,6). Now we shall try to extend the formula (4,6) to all real values of $p \geq 1$ using spherical functions $P_p(x)$ instead of the Legendre polynomials. Then we shall make the hypothesis that:

$$I_p^1(O_a) = \frac{3}{2p+1} \frac{2^p \Gamma(p+1)^2}{\Gamma(2p+1)} a^p P_p\left(\frac{1}{a}\right) \quad (4,9)$$

Then, from the fact that¹⁰ :

$$P_p(z) = \left(\frac{1+z}{2}\right)^p F(-p, -p; 1; \frac{z-1}{z+1}) \quad (4,10)$$

for $Re(z) > 0$, we obtain:

$$I_p^1(O_a) = \frac{3}{2p+1} \frac{2^p \Gamma(p+1)^2}{\Gamma(2p+1)} \left(\frac{1+a}{2}\right)^p F(-p, -p; 1; \frac{1-a}{1+a}) \quad (4,11)$$

From this formula we obtain immediately that:

$$\frac{dI_p^1(O_a)}{dp} \Big|_{p=1} = \frac{2}{3} + (a - \ln(1+a)) \quad (4,12)$$

which coincides with the result proved in section II.

Finally we remark that the inequality (4,1) is equivalent with the following inequality:

$$P_p(x) \leq \frac{\Gamma(2p+1)}{2^p \Gamma(p+1)^2} x^p \quad (4,13)$$

for all $x \geq 1$, or with the inequality:

$$F(-p, -p; 1; t) \leq \frac{\Gamma(2p+1)}{2^p \Gamma(p+1)^2} (1+t)^p \quad (4,14)$$

for all $t \in [0, 1]$. We do not have a proof for these two last inequalities, which are unknown, for noninteger values of p .

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